



Application No: 09/680,365  
Reply Dated: 07/06/2005  
Notice of Allowance dated: 04/12/2005  
REPLACEMENT SHEET  
1/30

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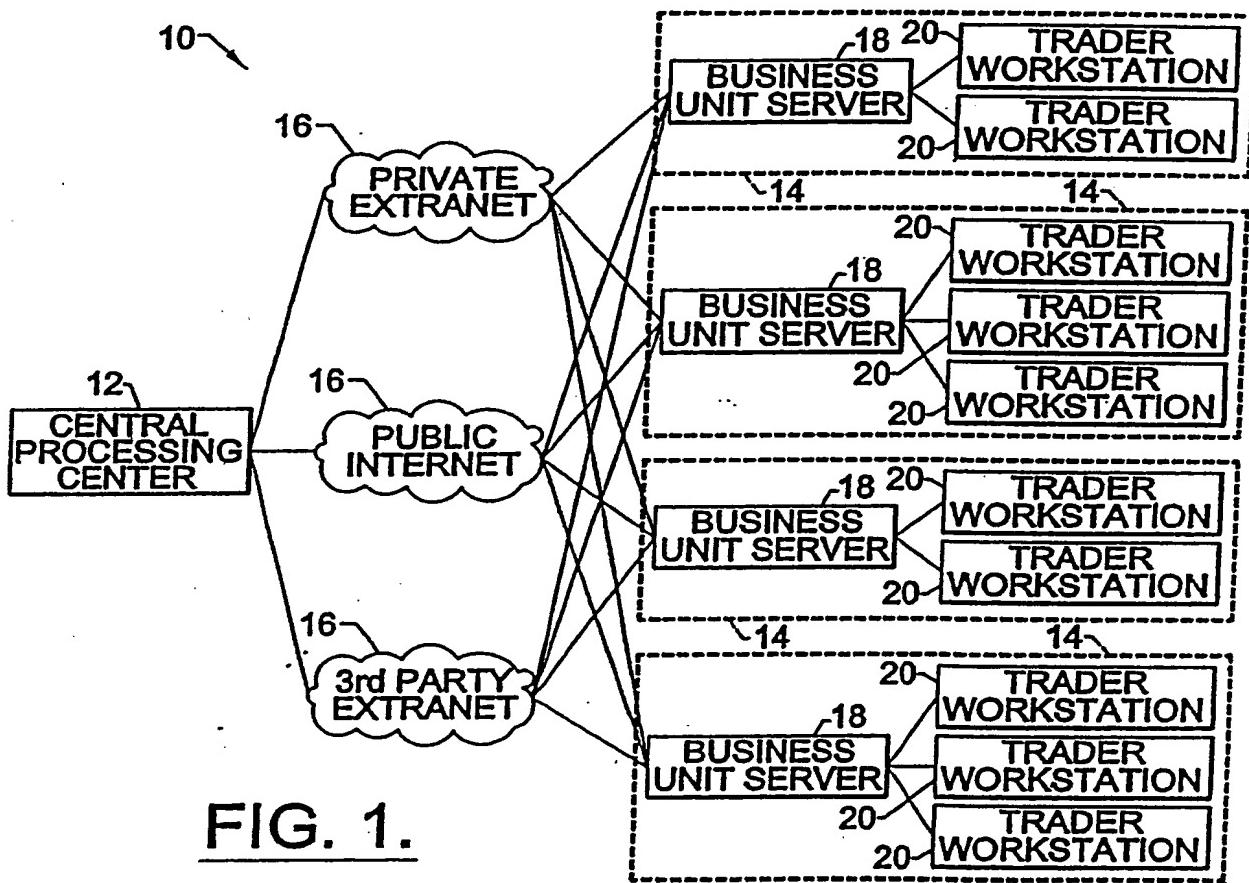


FIG. 1.

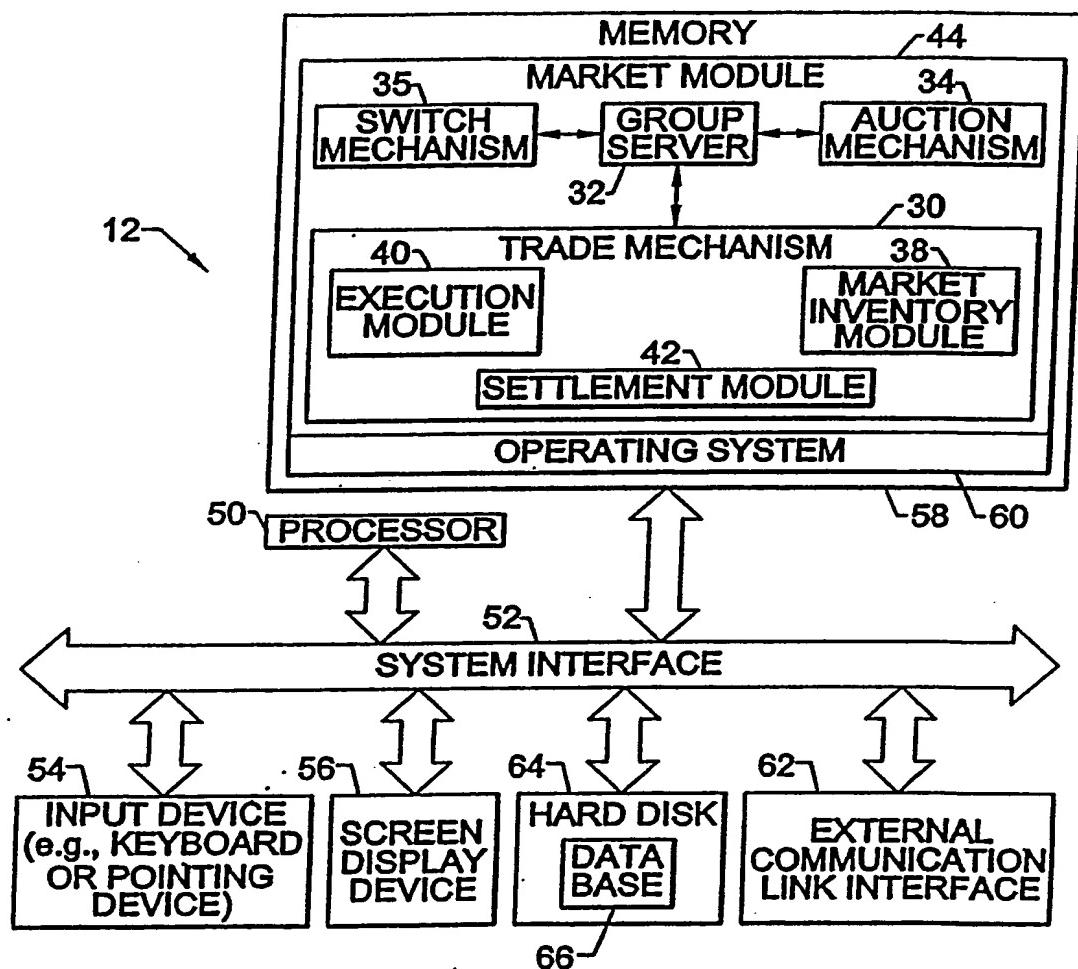


FIG. 2.

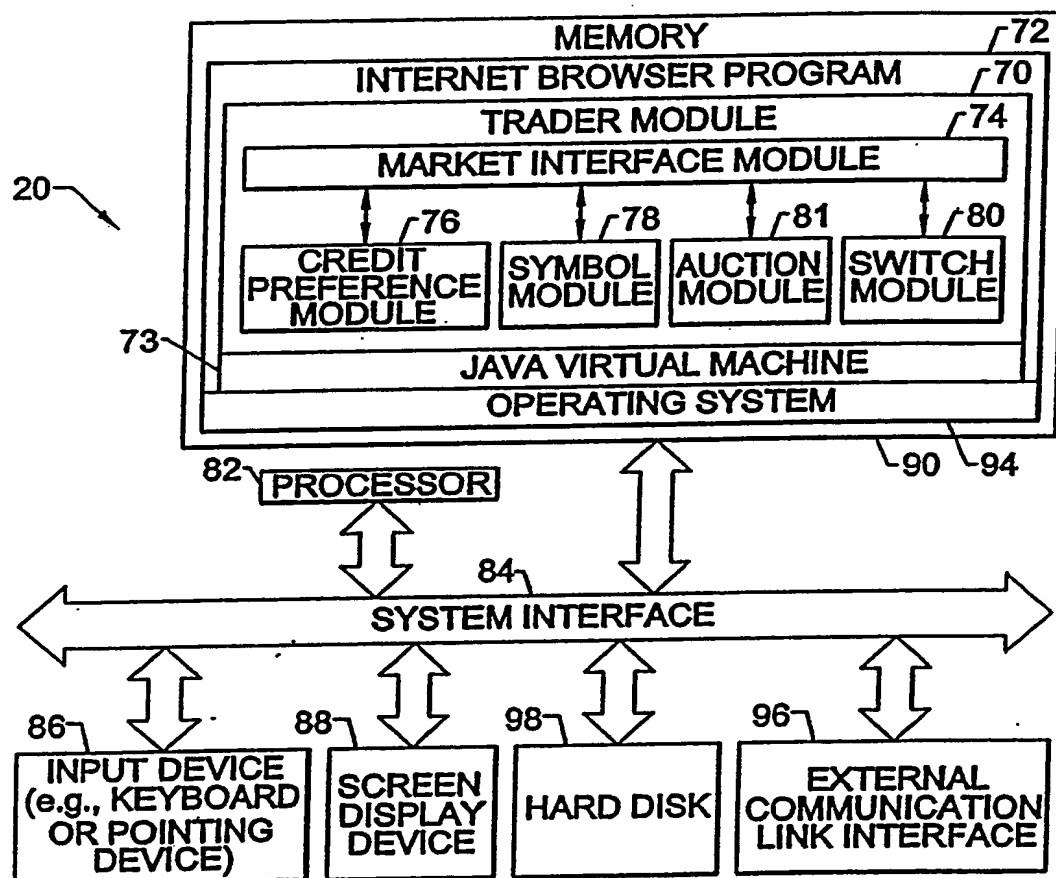


FIG. 3.

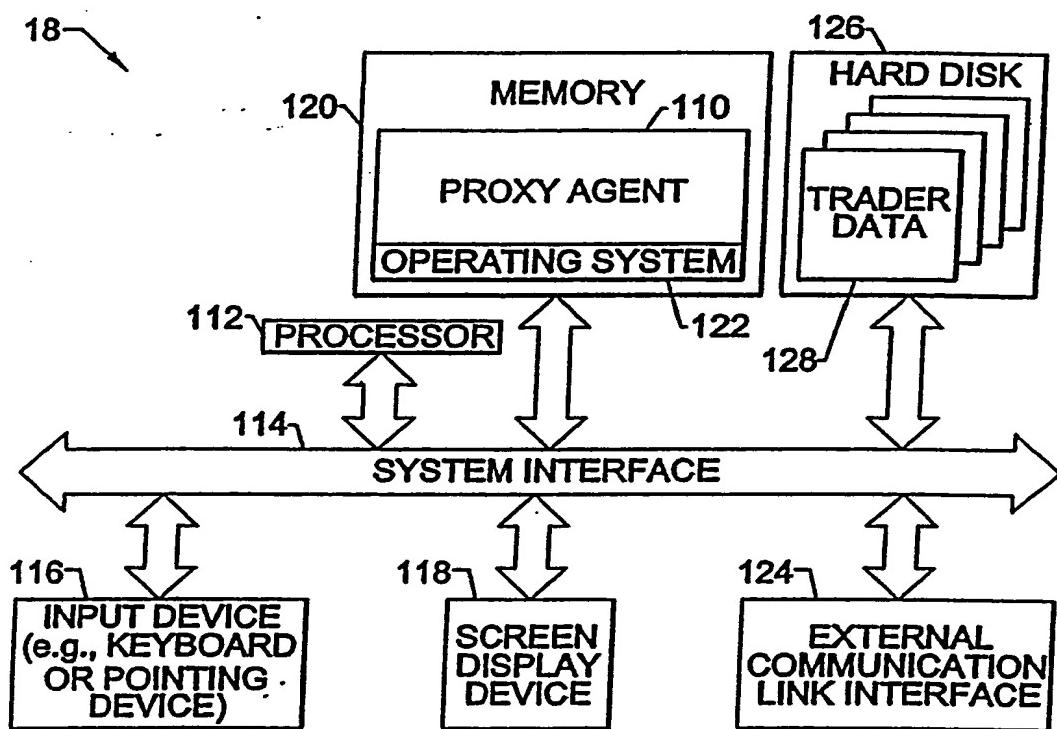
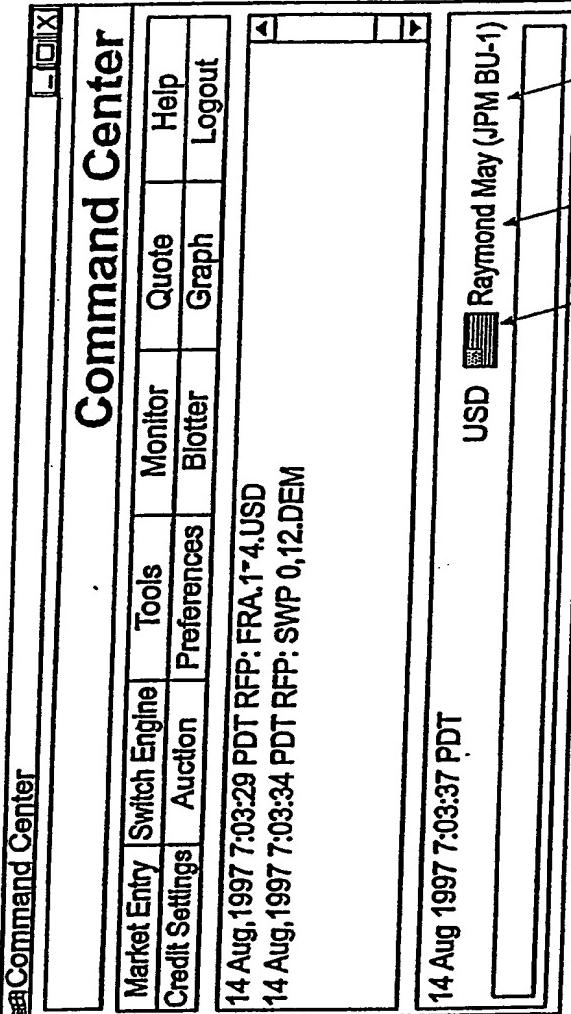
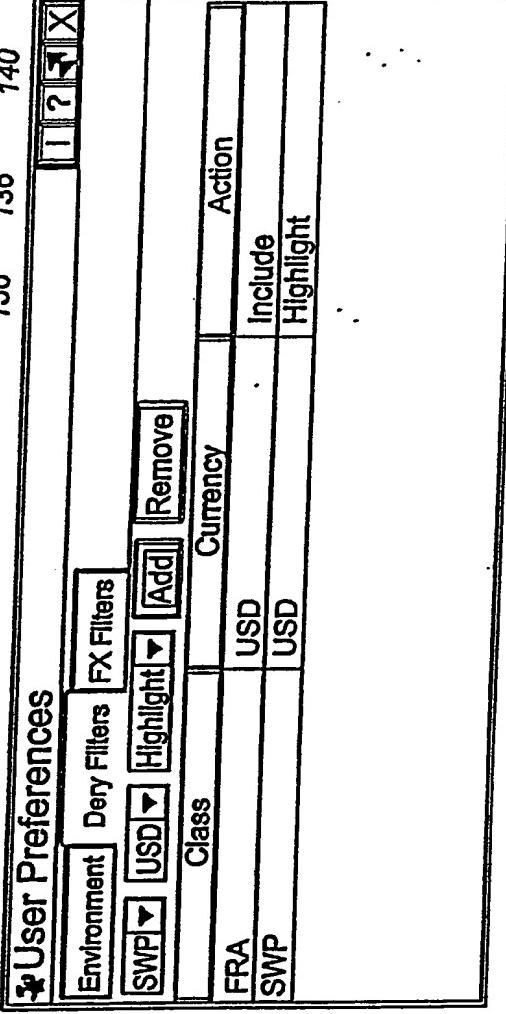


FIG. 4.

Command Center	<input type="button" value="Minimize"/> <input type="button" value="Maximize"/> <input type="button" value="Close"/>											
<b>Command Center</b>												
<table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <td style="width: 10%; padding: 2px;">Market Entry</td> <td style="width: 10%; padding: 2px;">Switch Engine</td> <td style="width: 10%; padding: 2px;">Tools</td> <td style="width: 10%; padding: 2px;">Monitor</td> <td style="width: 10%; padding: 2px;">Quote</td> <td style="width: 10%; padding: 2px;">Help</td> </tr> <tr> <td>Credit Settings</td> <td>Auction</td> <td>Preferences</td> <td>Blotter</td> <td>Graph</td> <td>Logout</td> </tr> </table>	Market Entry	Switch Engine	Tools	Monitor	Quote	Help	Credit Settings	Auction	Preferences	Blotter	Graph	Logout
Market Entry	Switch Engine	Tools	Monitor	Quote	Help							
Credit Settings	Auction	Preferences	Blotter	Graph	Logout							
14 Aug, 1997 7:03:29 PDT RFP: FRA, 1-4,USD 14 Aug, 1997 7:03:34 PDT RFP: SWP, 0,12,DEM												
												
<span style="font-size: 2em;">132</span>	<span style="font-size: 2em;">130</span>											
<span style="font-size: 2em;">134</span>	<span style="font-size: 2em;">148</span>											

**Fig. 5**

**Fig. 6A**

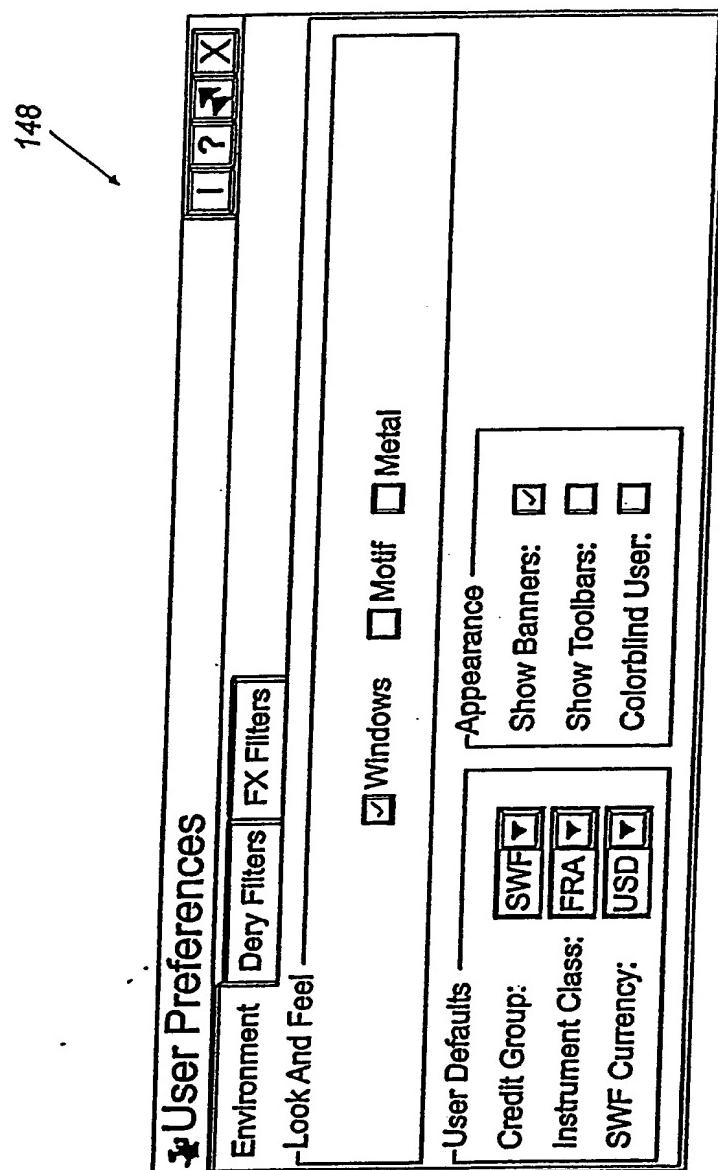


Fig. 6B

Credit Preferences						
		Preference	Level	S&P	Moody	Last Modified
<input checked="" type="checkbox"/>	FCBank, Boston	Binary Yes	A	AA+	aa1	1997-11-26 08:27:14 informix
<input checked="" type="checkbox"/>	First Union, Charlot	Binary Yes	A	A	a2	1997-11-26 08:27:13 informix
<input checked="" type="checkbox"/>	JPMorgsn, NewYork	Binary Yes	A	AA	aa2	1997-11-26 08:27:14 informix
<input checked="" type="checkbox"/>	MerrLynch, London		A+	A+	a1	1997-11-26 08:27:14 informix
Dev		Line Binary/18	A			1997-12-15 13:11:42 rakesh
SWF		Binary Yes	A			1997-11-26 08:27:14 informix
FX		Binary No	A			1997-11-26 08:27:14 informix
STBank, Chicago		Binary Yes	A			1997-11-26 08:27:14 informix
174		Line Binary/18	A	A+	a1	1997-11-26 08:27:14 informix
202		Line Binary/18				
194		New Line Binary Complex				
198						
170						
<input type="button" value="Edit Privileges"/> <input type="button" value="Help"/> <input type="button" value="Close"/>						
<input type="button" value="View Credit Settings"/> <input type="button" value="BU Info"/> <input type="button" value="Complex Bands"/> <input type="button" value="Modify Credit Groups"/>						

Fig. 7

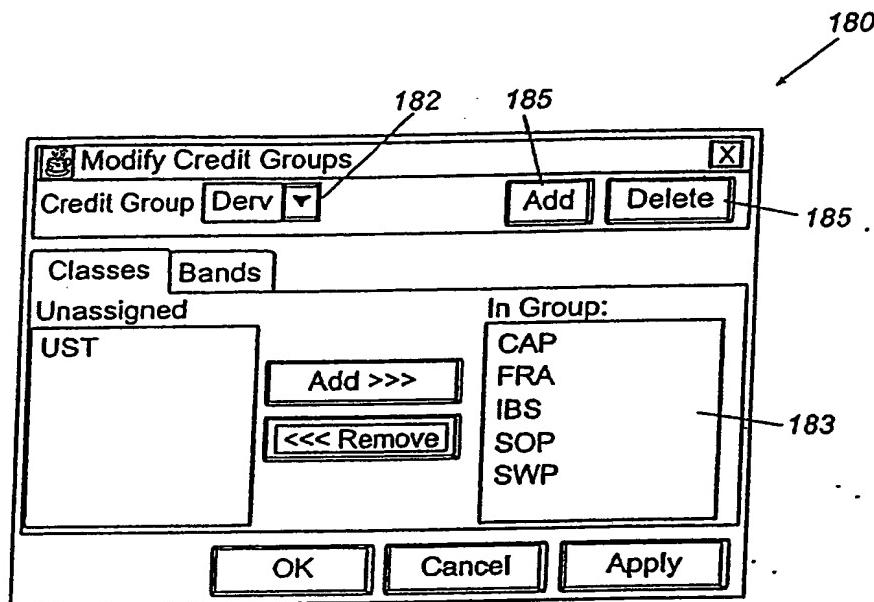


Fig. 8A

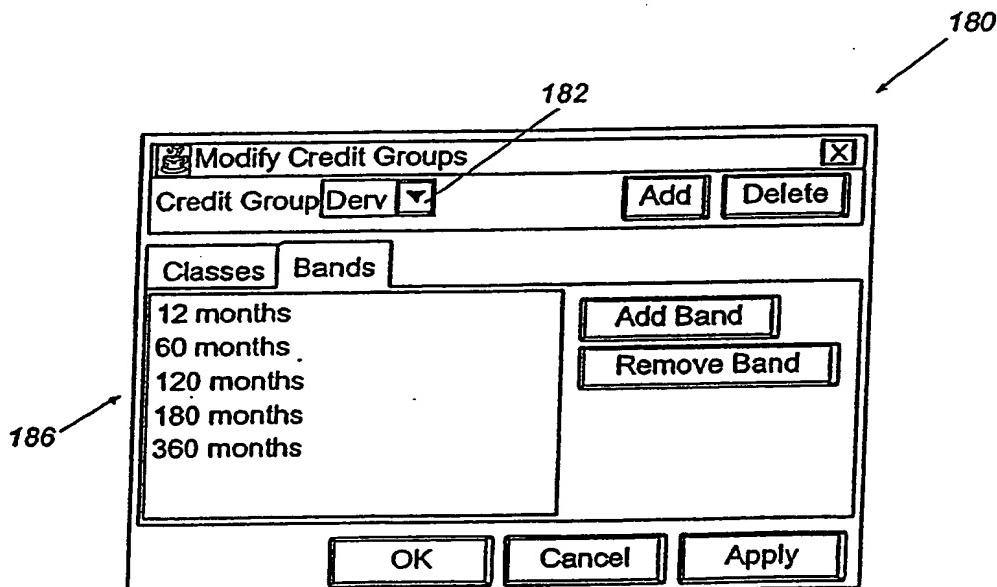
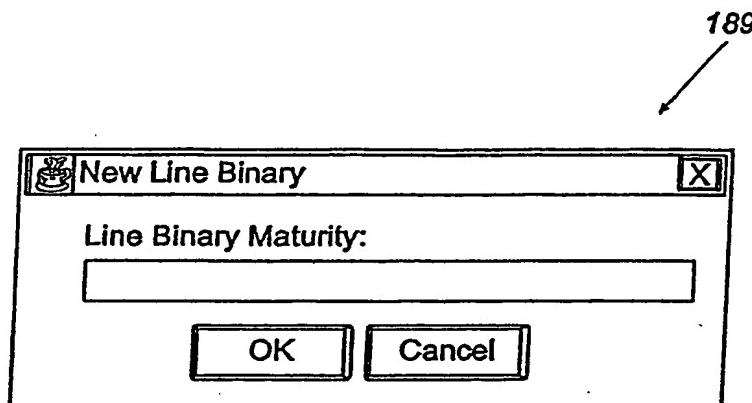
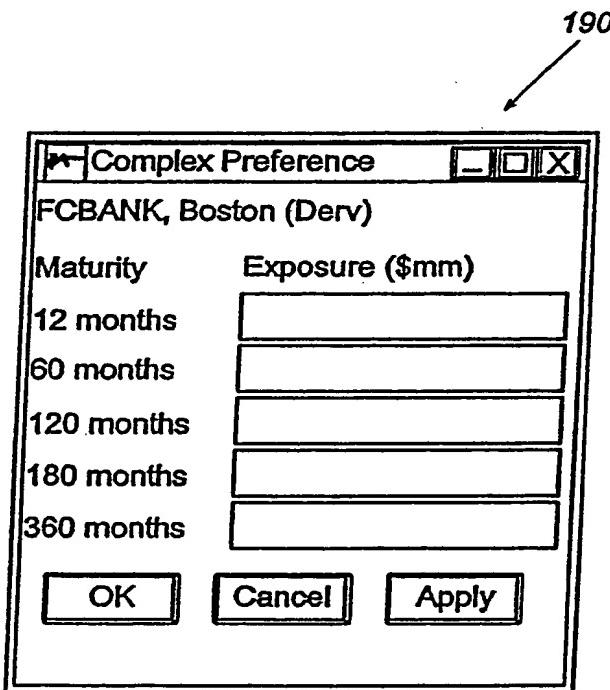


Fig. 8B



*Fig. 9A*



*Fig. 9B*

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First Citizens Credit Data

First Citizens ▾

Close

First Citizens

Internal Facility#:

Telephone:

Internal Comments:

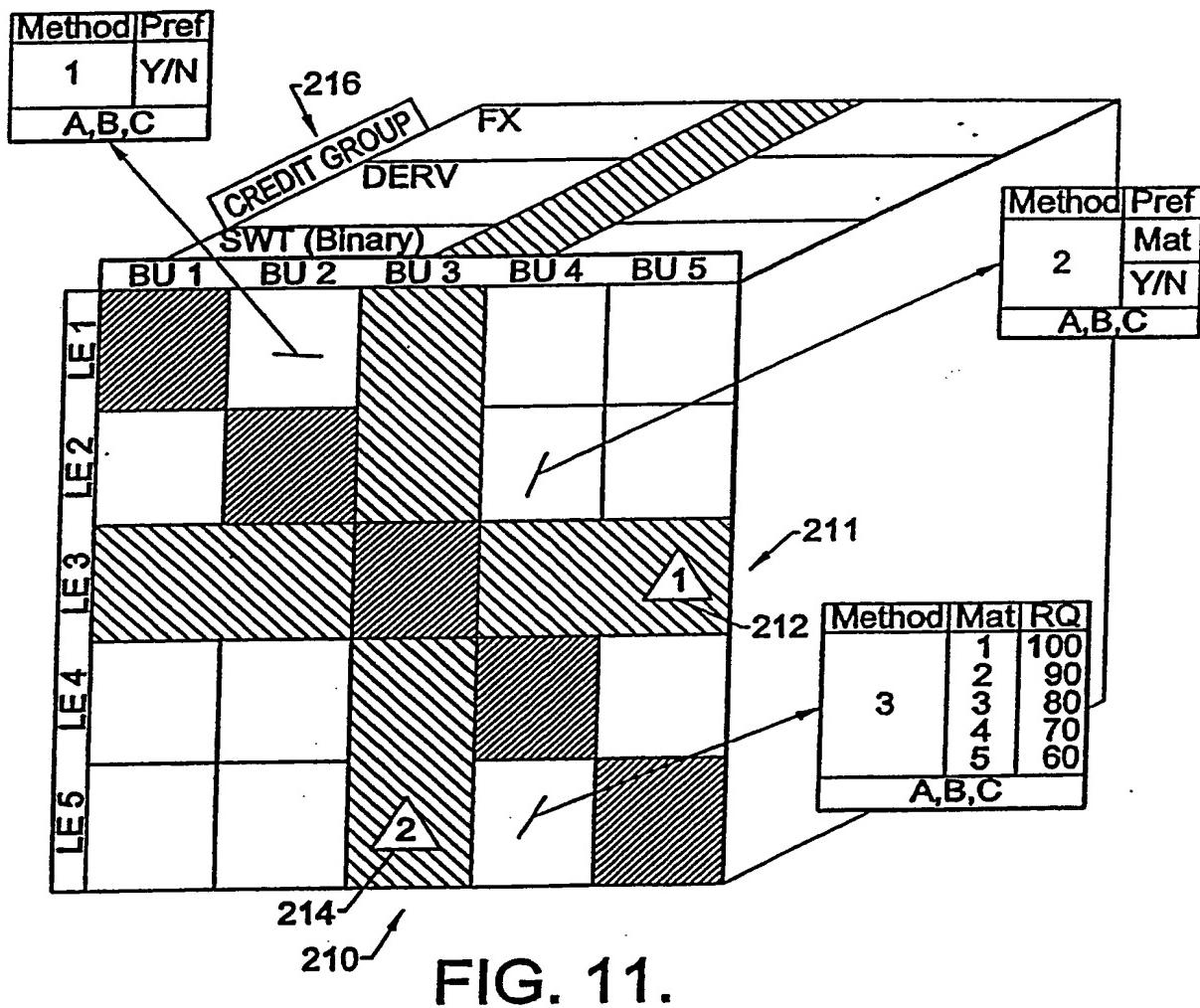
Internal reference#:

Internal net MTM:

Internal Gross MTM:

Internal # Deals:

*Fig. 10*



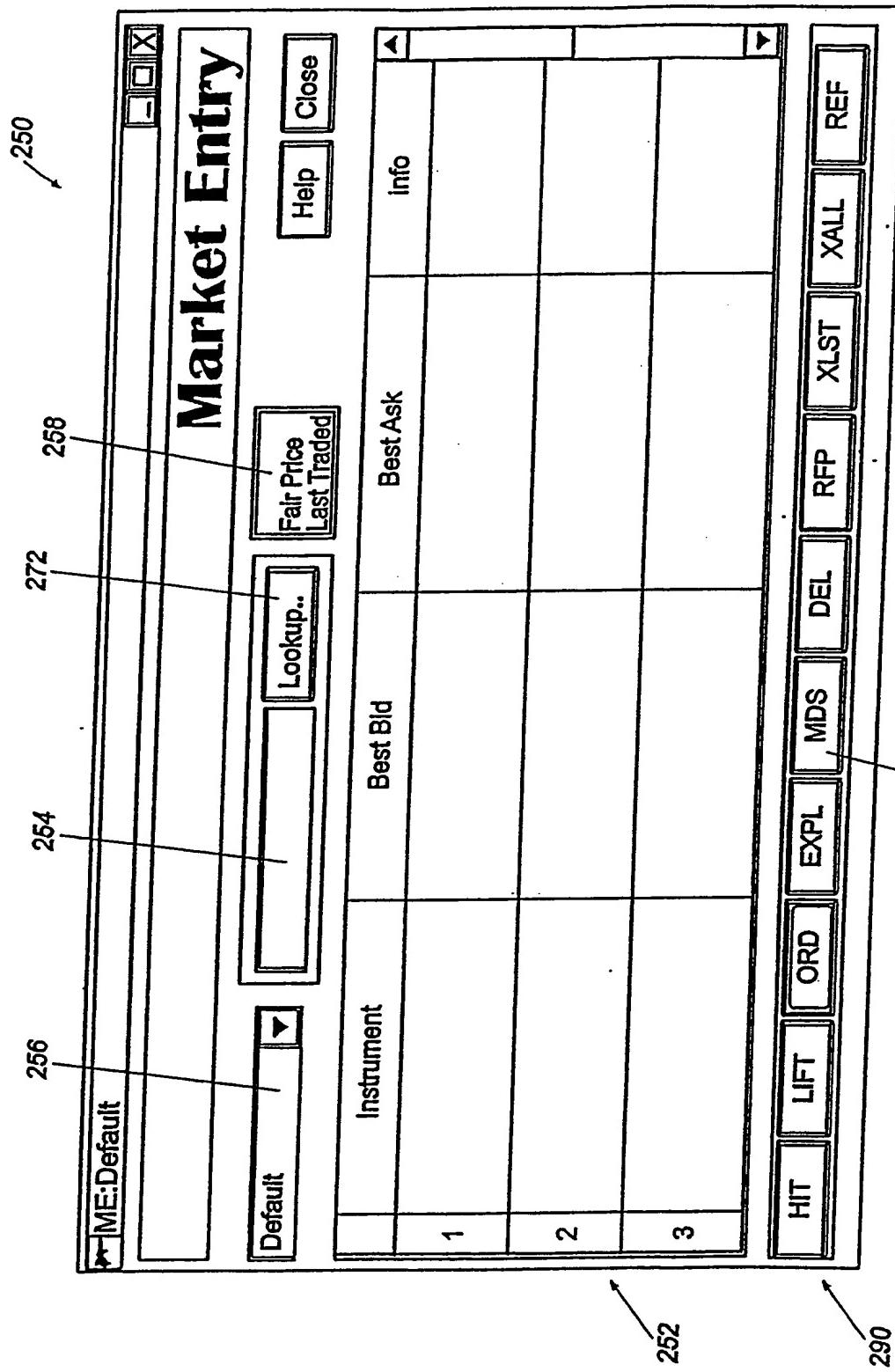
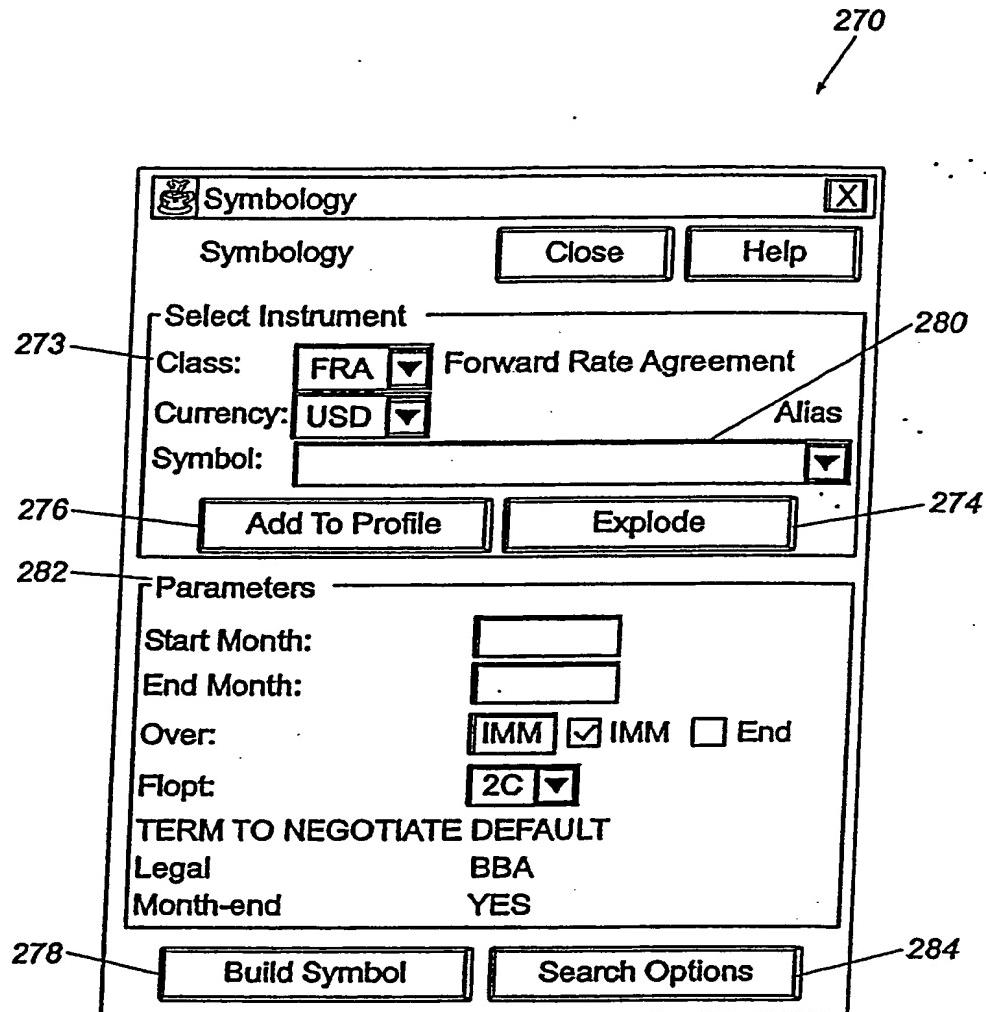
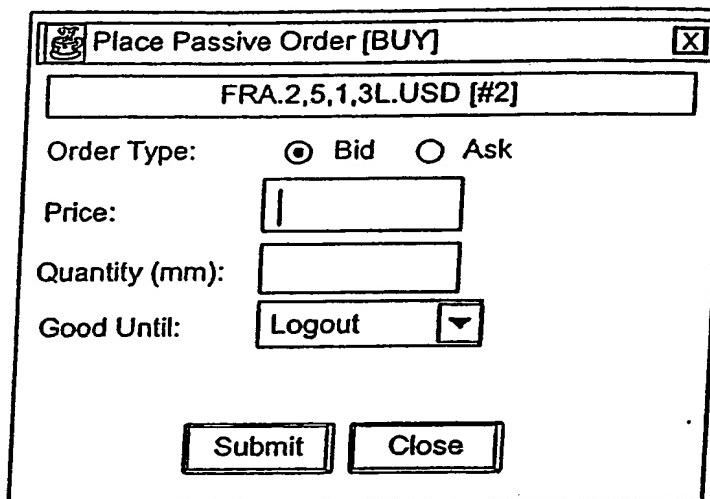


Fig. 12



*Fig. 13*

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Place Passive Order [BUY]

FRA.2,5,1,3L.USD [#2]

Order Type:  Bid  Ask

Price:

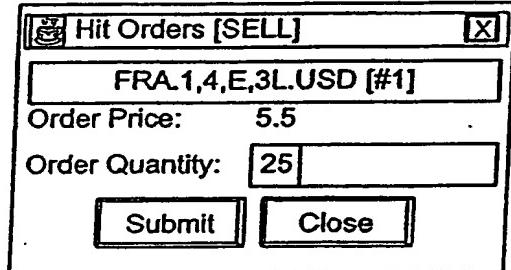
Quantity (mm):

Good Until: Logout

Submit Close

*Fig. 14A*

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Hit Orders [SELL]

FRA.1,4,E,3L.USD [#1]

Order Price: 5.5

Order Quantity: 25

Submit Close

*Fig. 14B*

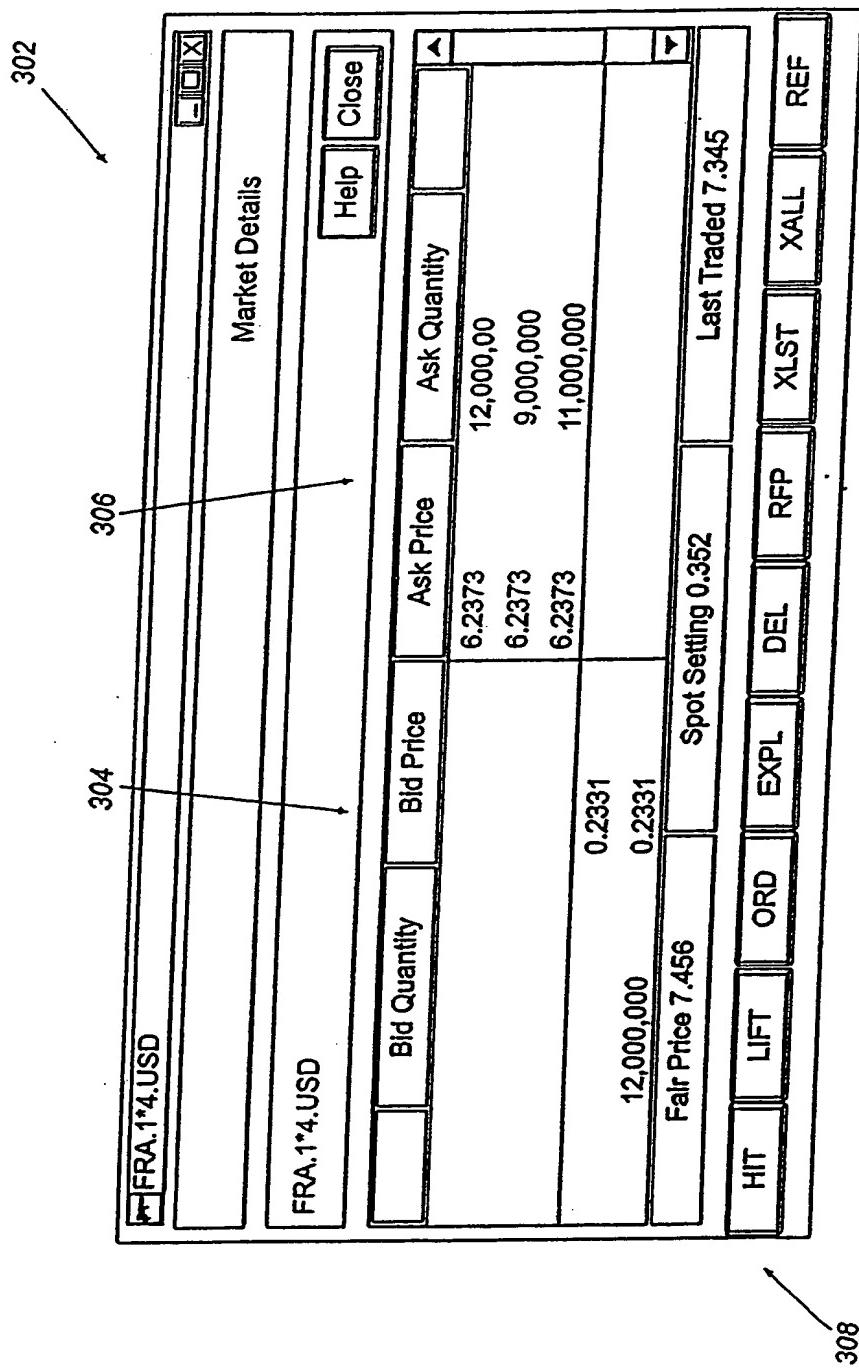


Fig. 15

320

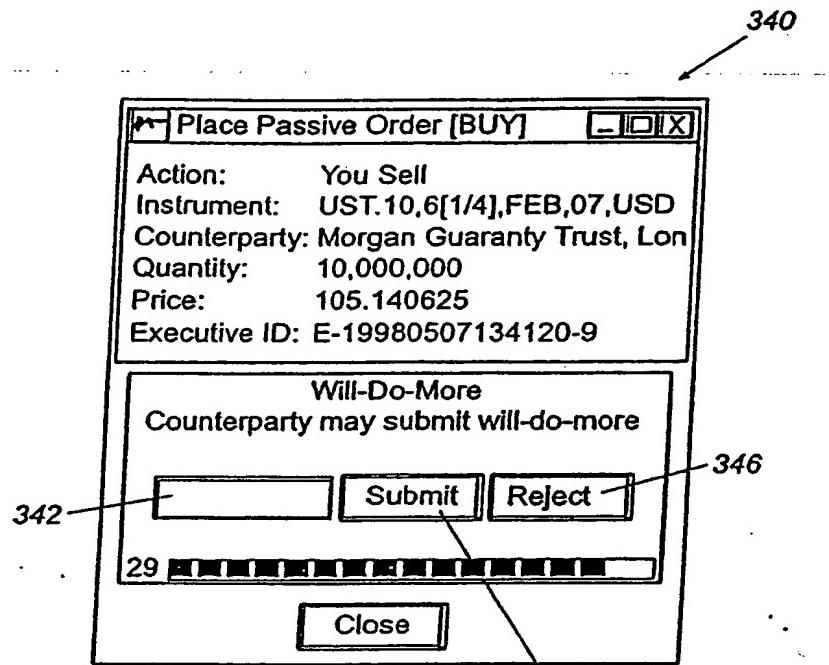
<input checked="" type="checkbox"/> Outstanding Orders	<input type="button" value="Submit All"/>	<input type="button" value="Refer All"/>	<input type="button" value="Cancel All"/>	<input type="button" value="Cancel"/>	<input type="button" value="Help"/>	<input type="button" value="Close"/>	
Status	Symbol	Order Type	Price	Quantity	Fair Price	Good Until	Submit
OPNX	FRA1*4.USD	Buy	6.2362	5,000,000			LOGOUT SUBMIT
OPNX	FRA1*4.USD	Buy	6.2361	12,000,000			LOGOUT SUBMIT
OPNX	FRA1*4.USD	Sell	6.2378	11,000,000			LOGOUT SUBMIT
OPNX	FRA1*4.USD	Sell	6.2378	9,000,000			LOGOUT SUBMIT
OPNX	SWP.9.12DEM	Buy	4.2322	8,000,000			LOGOUT SUBMIT
OPNX	SOP.0.12,[0,1],P7.USD	Buy	12.2338	9,000,000			LOGOUT SUBMIT
OPNX	SOP.0.12,[0,2],P7.USD	Sell	12.2340	25,000,000			LOGOUT SUBMIT

Fig. 16

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<input checked="" type="checkbox"/> Client Monitor		<input type="checkbox"/> ?								
Symbol	Action	Price	Quantity	Counterparty	Commission	Status	Process Flow	Settlement ID	Moment	RQ
FRA14,E13LUSD	Sell	12.0000	4,000,000	MGT New York	TBA	TBA	TBA	0.000	0.000	

Fig. 17



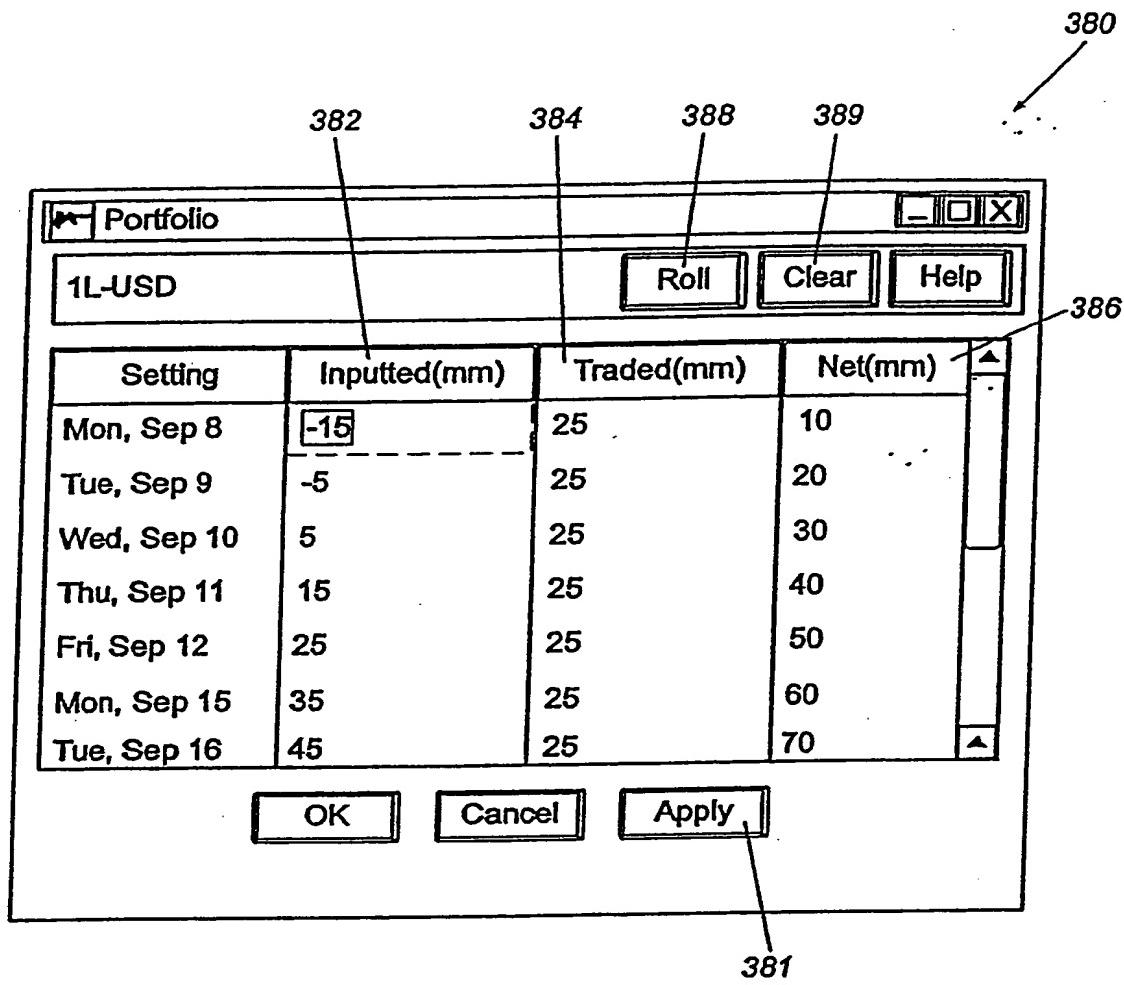
*Fig. 18*

Action:	You Buy
Instrument:	SWP.1,12.DEM
Counterparty:	JP Morgan
Quantity:	3,000,000
Price:	3.4567
Executive ID:	EXN-1223

Term	Current Value	Default Value
Legal:	BBA	ISDA
Month-end:	YES	YES
First Setting:	3,2312	3,2312
Bond Exchange:		
9% 9/2000		
Volume:	100	100
Price:	94.31025	94.31025
Yield:	9.036	9.036
Bond Exchange:		
9% 9/2000		
Volume:	100	100
Price:	93.20316	93.20316
Yield:	9.024	9.024

Submit    Accept

*Fig. 19*



*Fig. 20*

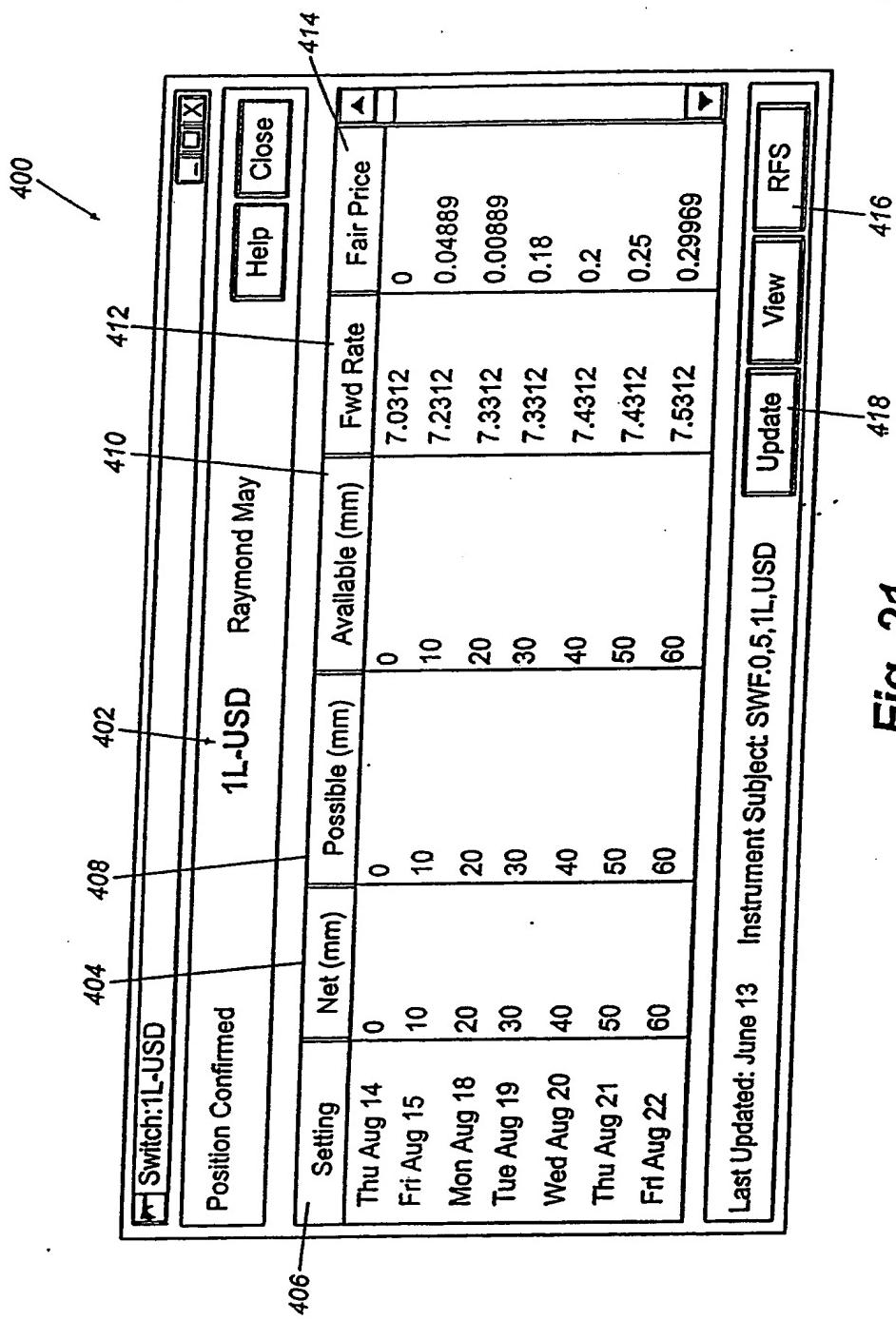


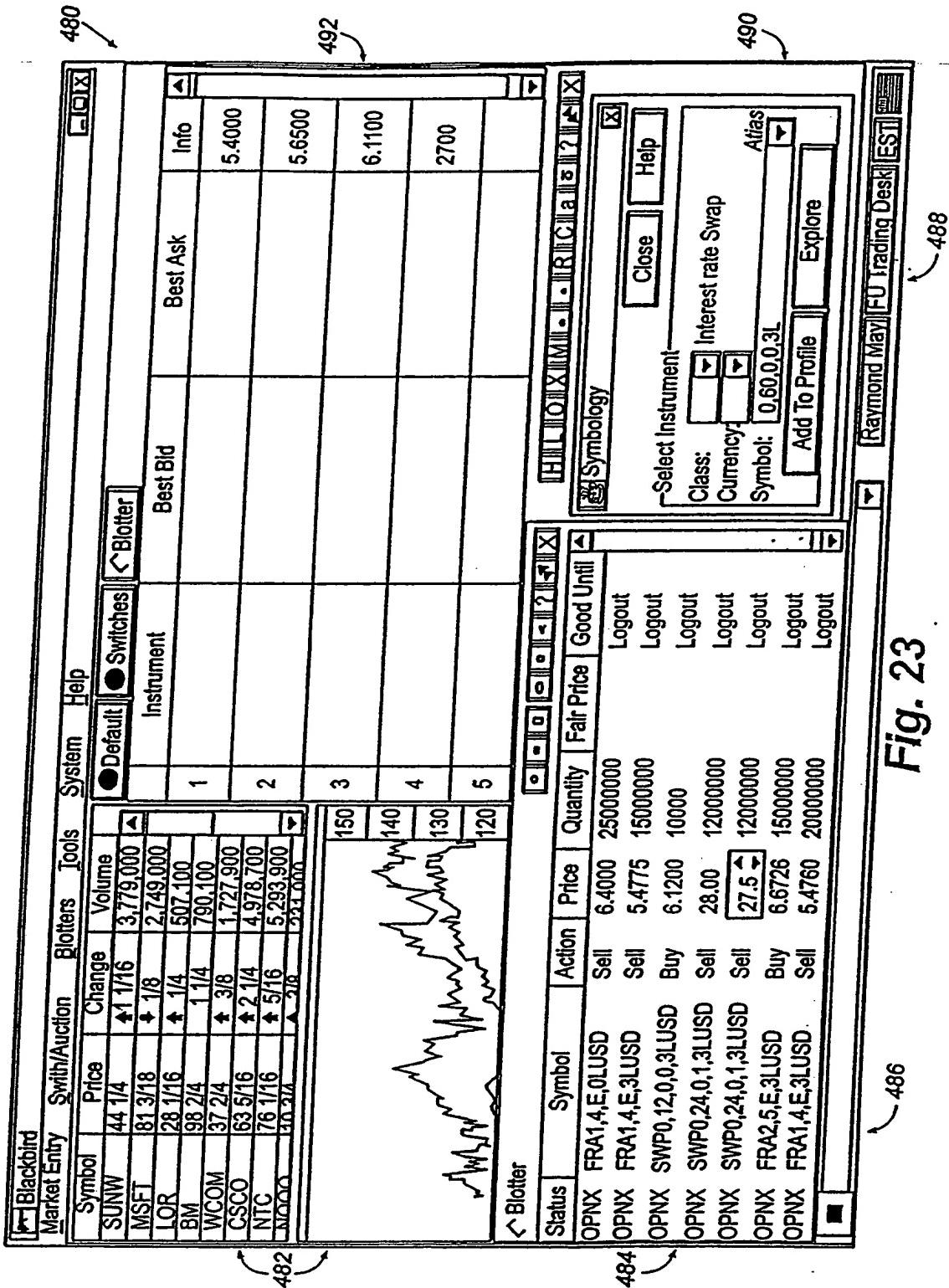
Fig. 21

436	440	444	433	442	430	
<input type="button" value="Help"/> <input type="button" value="Close"/>						
Auction:		Close Timer: Aug 13m 3:00				
Queued Orders		<input type="button" value="Add"/>	<input type="button" value="Edit"/>	<input type="button" value="Cancel"/>	<input type="button" value="Submit"/>	<input type="button" value="Submit All"/>
432	Order ID	Price	Quantity	Action	Comment	434
	*****	3.4355	12,000,000	Bid	Comment 3	
	*****	3.4354	12,000,000	Bid	Comment 4	
	*****	3.4365	12,000,000	Ask	Comment 5	
	*****	2.4264	12,000,000	Ask	Comment 6	
Submitted Orders		<input type="button" value="Add"/>	<input type="button" value="Edit"/>	<input type="button" value="Cancel"/>	<input type="button" value="Submit"/>	<input type="button" value="Submit All"/>
434	Order ID	Price	Quantity	Action	Comment	432
	ORD-1	3.4353	12,000,000	Bid	Comment 1	
	ORD-2	3.4366	12,000,000	Ask	Comment 1	

**Fig. 22A**

468	466	474	460
<input checked="" type="checkbox"/> Switch Auction		<input type="checkbox"/>	
Flopt-CCY	Status	ID: SWAUSD1L1 Open: 5:31 AM Close: 5:37 AM	
1L-USD	FIVE TILL	Date	Position
3L-USD	PENDING	Thu, May 7	100.0
6L-USD	PENDING	Fri, May 8	-100.0
1C-CAD	PENDING	Mon, May 11	150.0
3C-CAD	PENDING	Tue, May 12	200.0
		Wed, May 13	-250.0
		Thu, May 14	0.0
		Fri, May 15	0.0
		Mon, May 18	0.0
		Tue, May 19	0.0

**Fig. 22B**



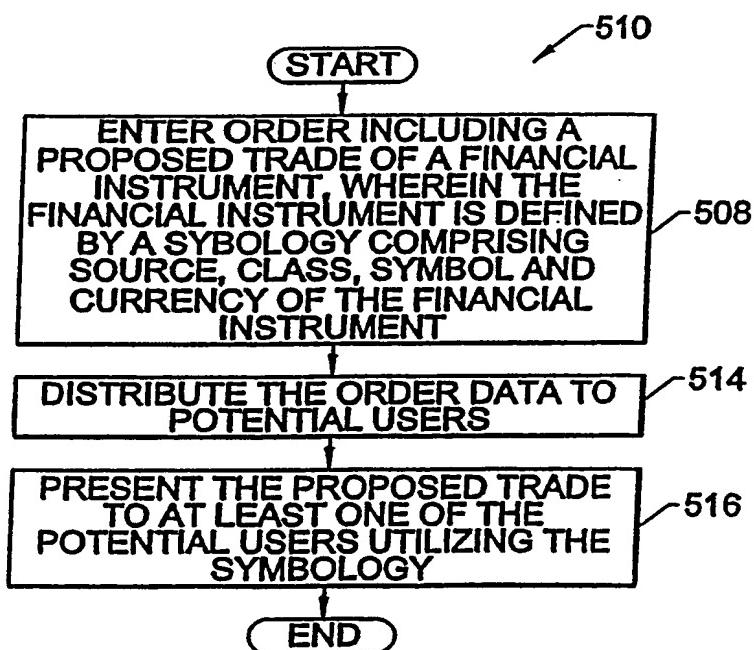
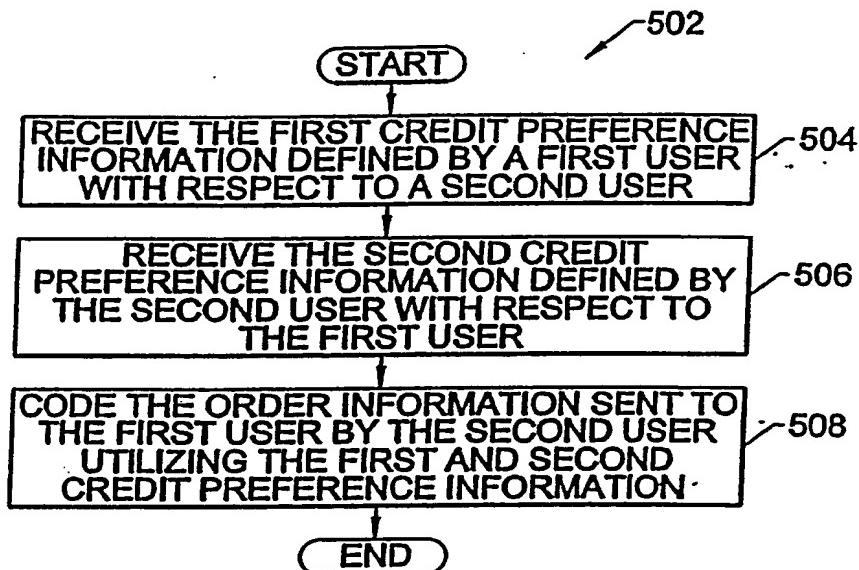


FIG. 25.

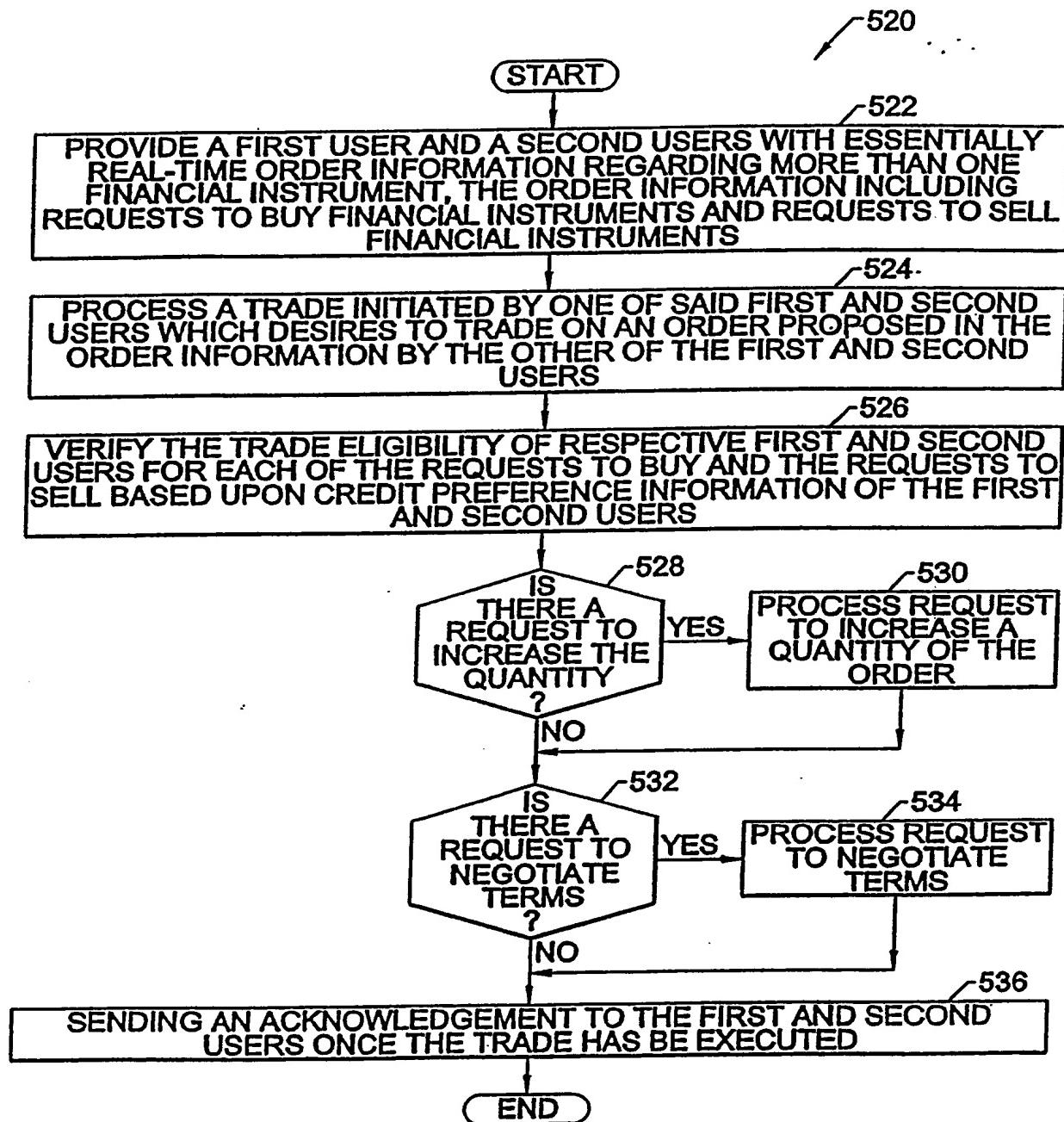
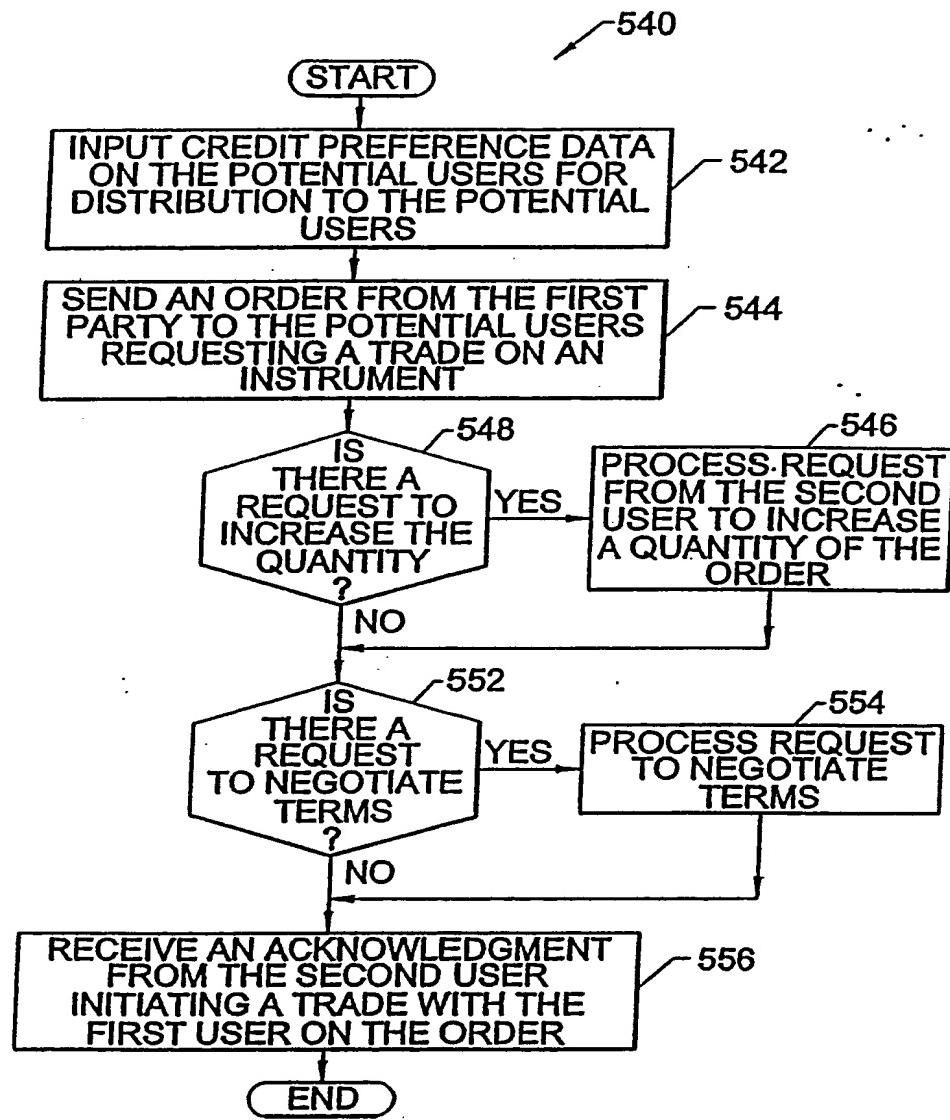
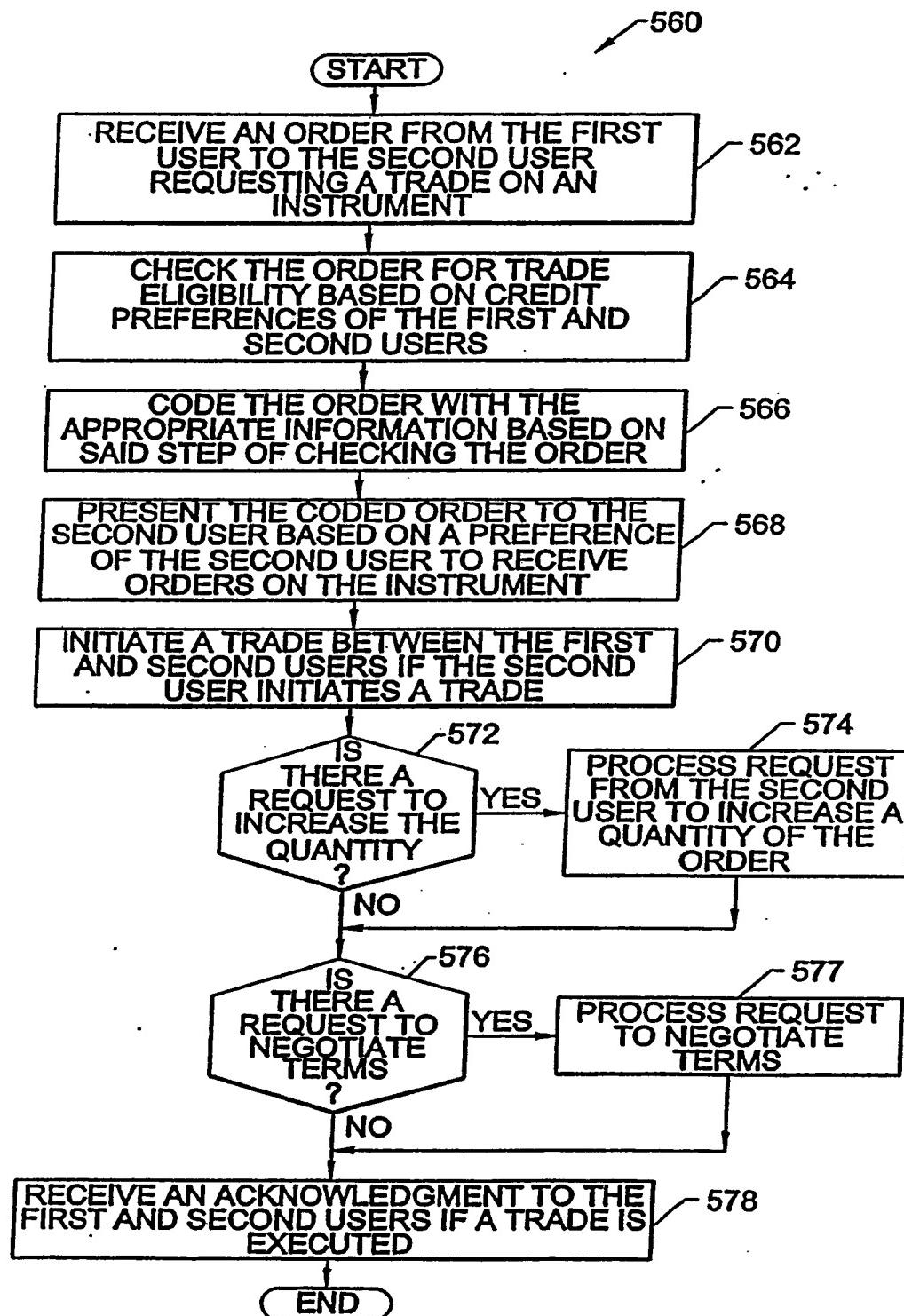


FIG. 26.



**FIG. 27A.**



**FIG. 27B.**

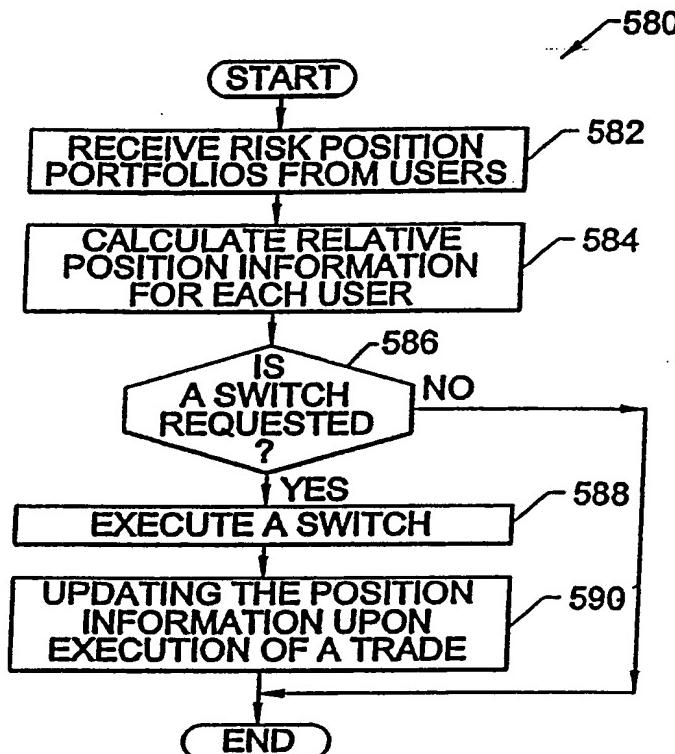


FIG. 28.

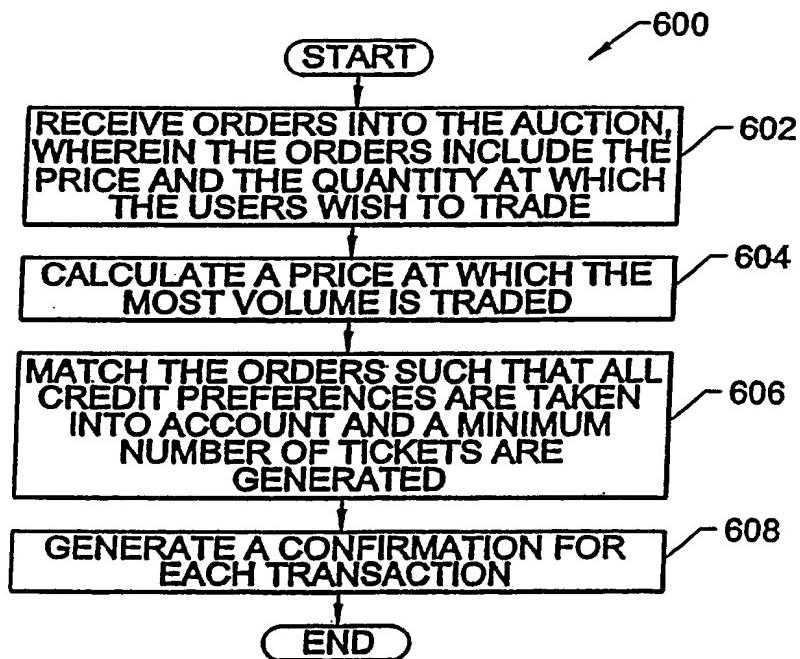
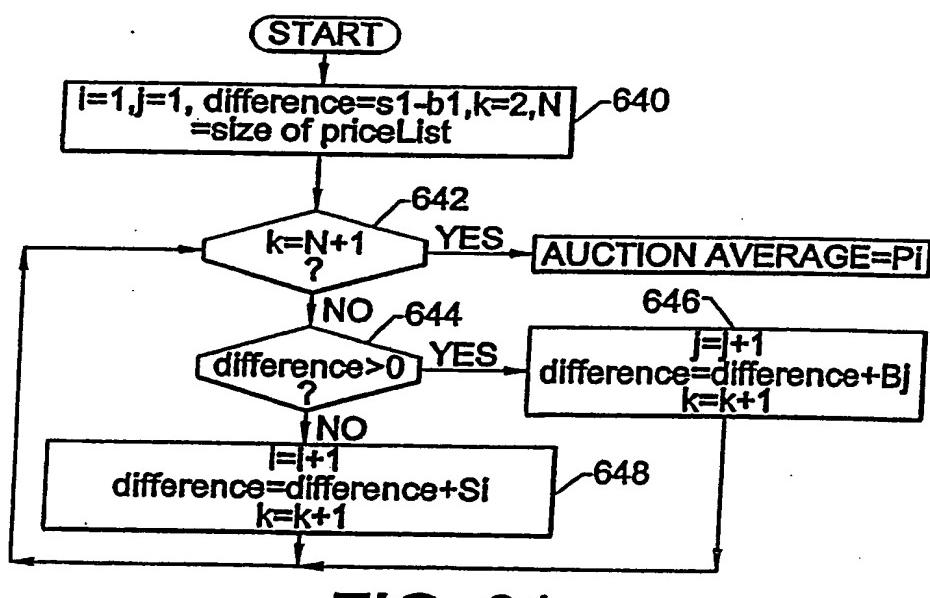
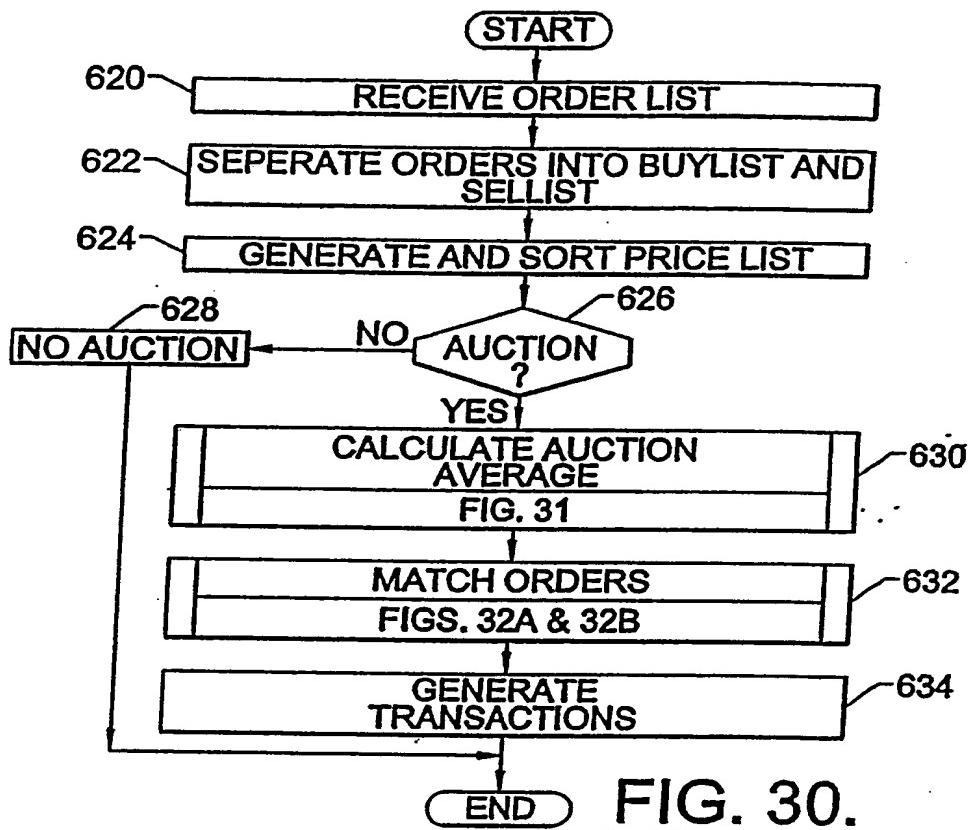


FIG. 29.



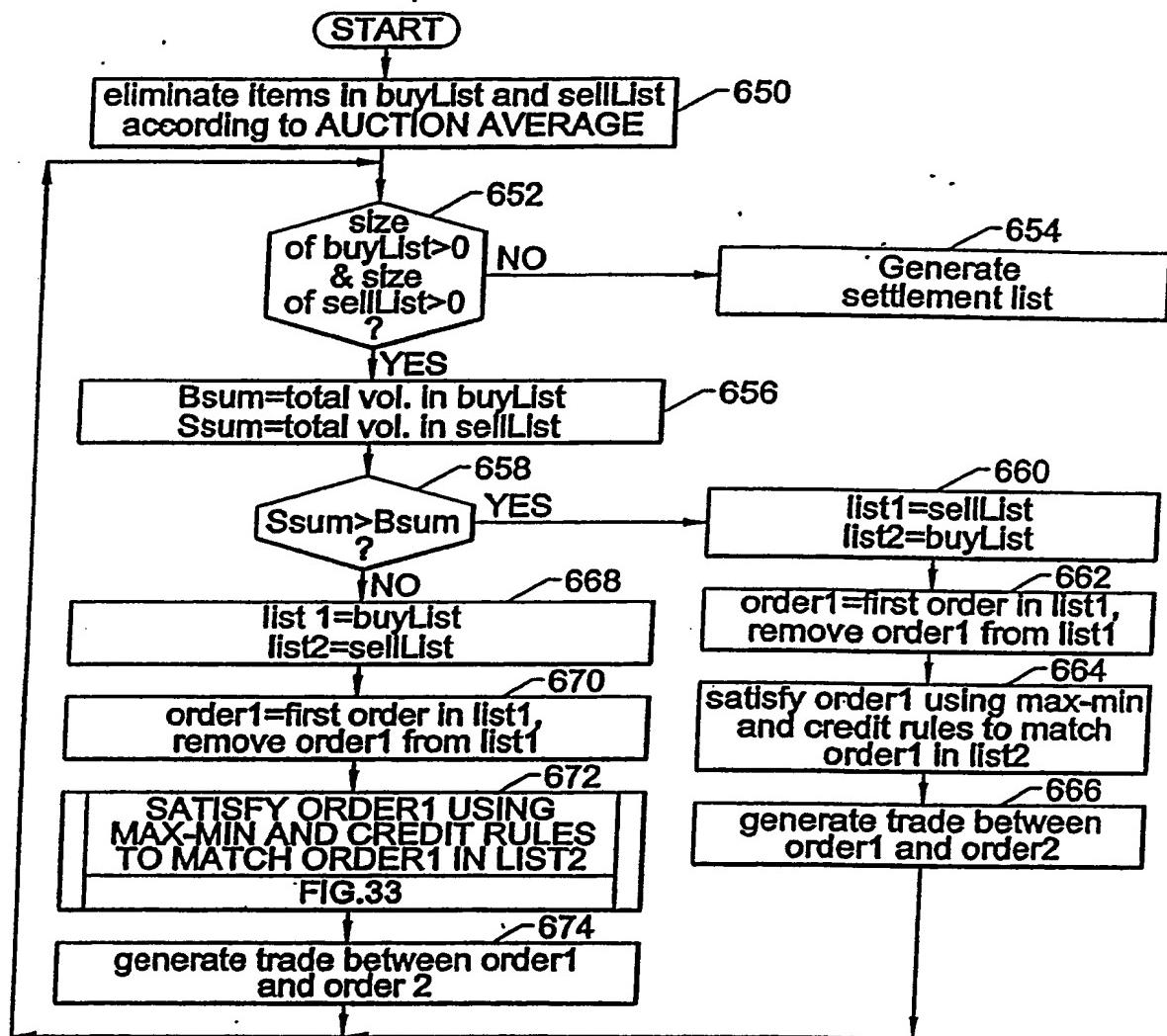
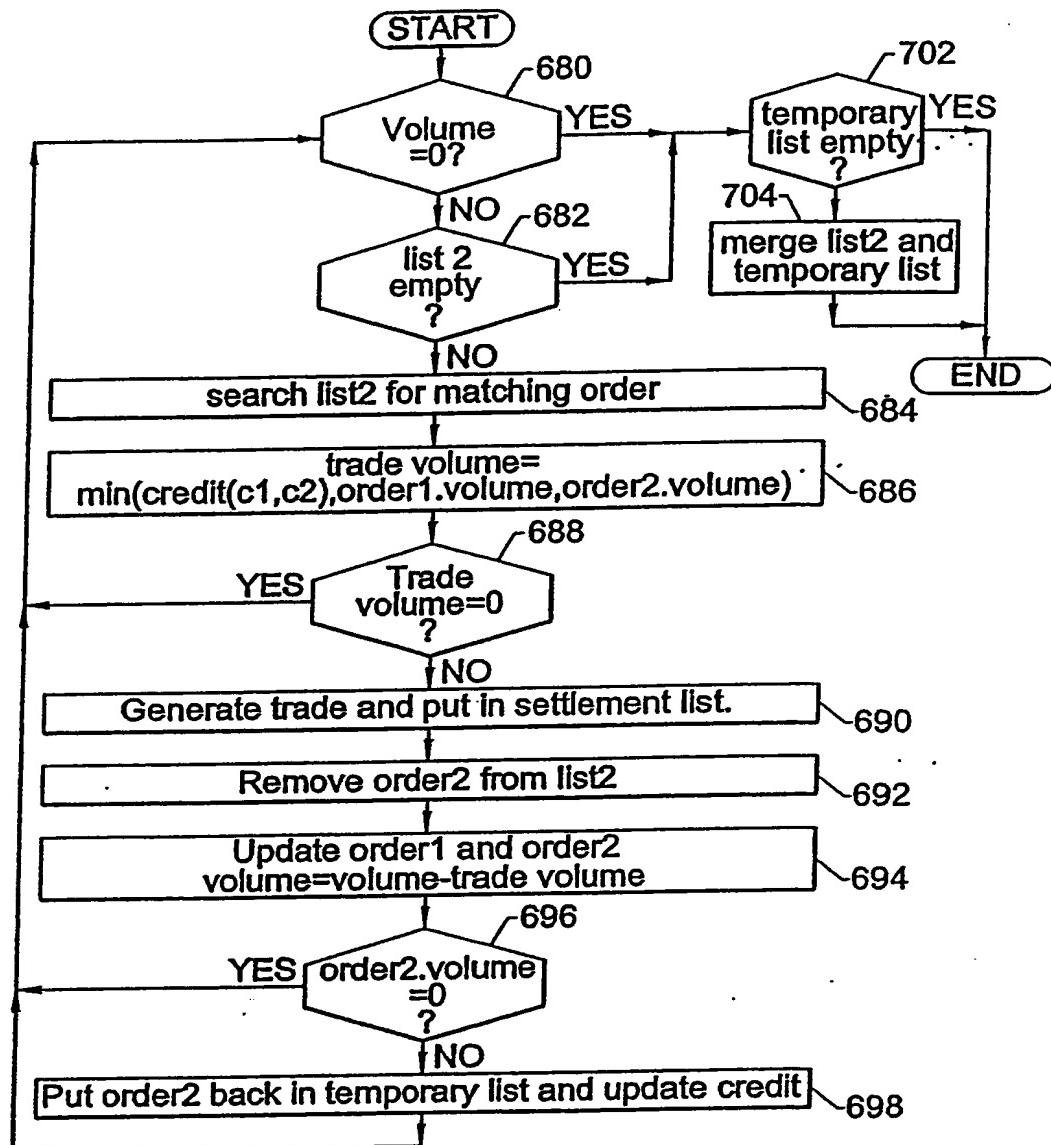
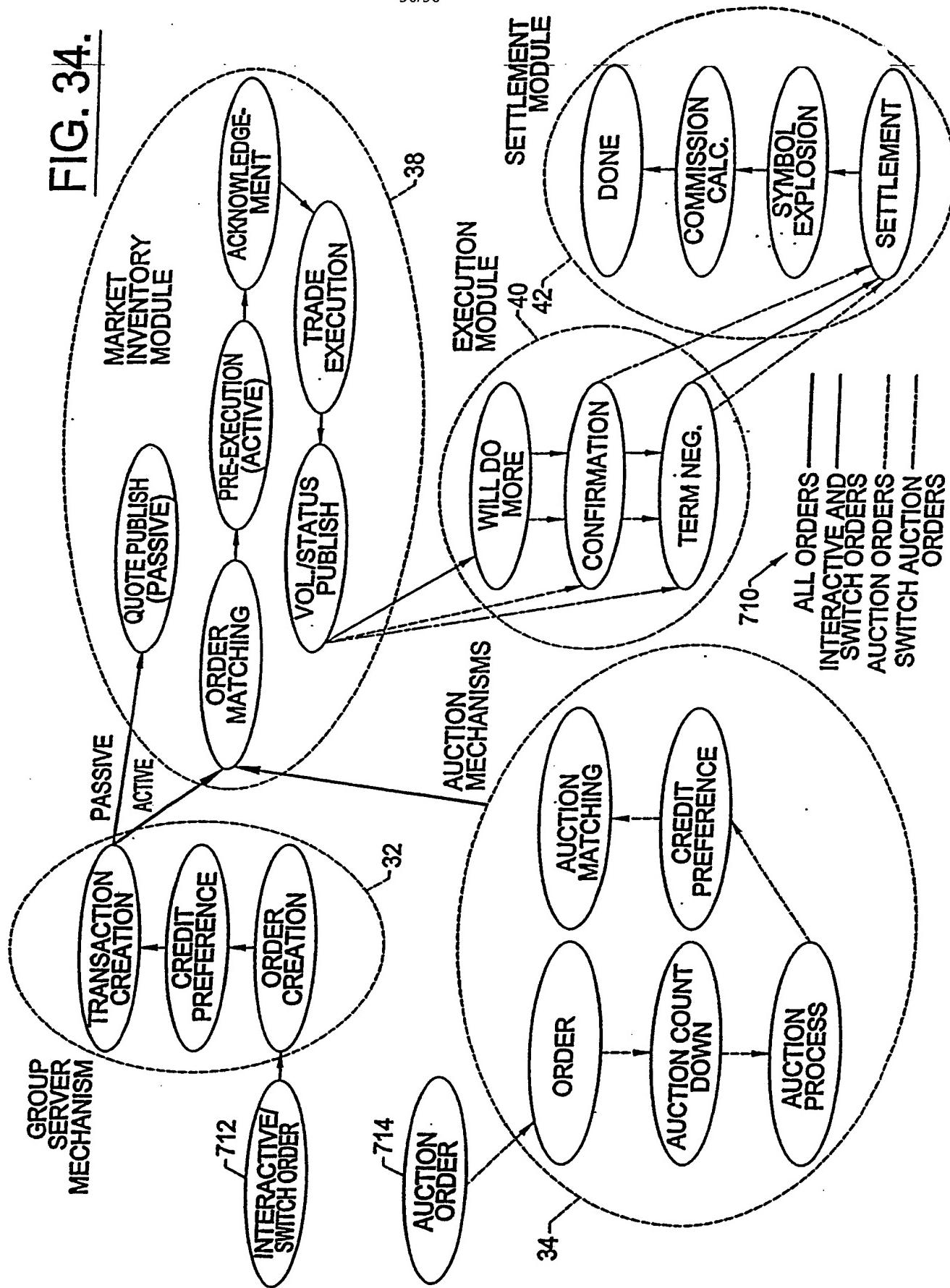


FIG. 32.



**FIG. 33.**

**FIG. 34.**



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